

CLAIMS

What is claimed is:

1. A method of processing financial instrument data to identify stock option spreads, in a computer system, comprising:

receiving financial data from at least one data source;

processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads;

receiving user defined search criteria for searching the searchable parameters corresponding to the stock option spreads;

searching the values derived for the set of searchable parameters for values having the user defined search criteria; and

identifying a set of option spreads corresponding to values for the set of searchable parameters matching the user defined search criteria.

2. The method of claim 1, wherein said step of processing the financial data to derive values for a set of searchable parameters corresponding to stock

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option spreads comprises processing the financial data to derive values for at least one of the following: bull-put spreads; bear call spreads; collar spreads; strangle spreads; butterfly spreads; straddle spreads; and  
5 calendar spreads.

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3. The method of claim 1, wherein said step of set of processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads comprises processing the financial data to derive values for at least one of the following searchable parameters: Black-Scholes ratio; option volume percentage; implied volatility; percentage to double; industry groupings; recommended listings; and percentage return on an option spread.

4. The method of claim 1, further comprising:  
transmitting to a user a series of questions regarding investment preferences;  
20 receiving responses to said series of questions; and

formulating from said responses, search criteria for searching the searchable parameters.

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5. The method of claim 1, further comprising:  
receiving a request to execute a particular  
option strategy; and  
5 forwarding said request to execute a particular  
option strategy to a brokerage computer system operable  
to execute trades on stocks and stock options, wherein  
said request to execute a particular option strategy  
entails executing trades on a plurality of stock options.

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6. The method of claim 1, wherein said step  
of identifying a set of option spreads comprises  
formatting a listing of option strategies corresponding  
to values derived for said set of searchable parameters  
15 matching the user defined search criteria.

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7. The method of claim 1, wherein said step  
of formatting a listing of option spreads comprises  
formatting a chain of option strategies, said chain of  
20 option spreads including a list of option spreads having  
options expiring in the same month.

8. A method for formulating searches of

financial instruments in a computer system, comprising:  
transmitting to a user a series of questions  
regarding investment preferences;

receiving responses to said series of  
5 questions;

formulating from said responses, search  
criteria; and

executing a search of a searchable database of  
financial instruments using said search criteria.

9. A method for processing trades in a  
computer system of financial instrument strategies  
including multiple financial instruments, comprising:

receiving a request to execute a trade of a  
15 financial instrument strategy;

formulating a trade request defining trades to  
be executed on a plurality of financial instruments  
included in the financial instrument strategy; and  
routing the trade request to a brokerage.

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10. A system for processing financial  
instrument data to identify stock option spreads,  
comprising:

a communication device for receiving data from external systems;

a processing device in communication with said communication device, wherein said processing device is  
5 programmed to perform the following:

receive financial data via said communication device from at least one data source;

process the financial data to derive values for a set of searchable parameters corresponding to stock  
10 option spreads;

receive user defined search criteria for searching the searchable parameters corresponding to the stock option spreads;

search the values derived for the set of  
15 searchable parameters for values having the user defined search criteria; and

identify a set of option spreads corresponding to values for the set of searchable parameters matching the user defined search criteria.

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